

## Chapter 3

# Amendments to the Claims

### 3.1 Listing of Claims

**Claim 1 (Currently Amended)** The method of simulating with a computer GFV variables using an Essential RS-VAR. ♠

**Claim 2 (Original )** The method of claim one wherein there are at least two regimes and at least one parameter relating to a variable in the RS-VAR used to calculate a rate and one parameter relating to a variable in the RS-VAR used to calculate an equity variable have values that are different in at least two regimes.

**Claim 3 (Currently Amended)** The method of ~~the foregoing~~ claim 2 wherein at least one of the rates is an interest rate. ♠

**Claim 4 (Currently Amended)** The method of claim one of simulating a GFV and the further execution of a Transaction End Use using said GFV.

The strikeout was not used in the next claim because it seemed too extensive.

**Claim 5 (Currently Amended)** The method of claim 4 further using said GFV as a TEUQ.

**Claim 6 (Original )** The method of claim one wherein a rate calculation involves a call to the exponential function. ♠

**Claim 7 (Original)** The method of claim one wherein the short term default free rate of interest is the exponential of a variable in the VAR in an accessible region of the state space. ♠

**Claim 8 (Original )** A computer encoded with a software program to compute a GFV by means of an essential RS-VAR.

**Claim 9 (Currently Amended)** The computer of ~~the foregoing~~ claim 8 used to determine a quantity in a "transaction end use" or the execution of that "transaction end-use". ♠

**Claim 10 (Canceled )** A physical object created by the use of the method of claim one. ♠

**Claim 11 (Canceled )** The physical object of the foregoing claim where the object contains in computer readable form a Transaction End Use Quantity. ♠

Claim 12 to 16 canceled.

(Some might consider the following claim a modification (i.e. presently amended) of the original claim 11.)

**Claim 17 (New)** The computer of claim 8 where the computer contains in computer readable form a Transaction End Use Quantity. ♠

Modified from originally numbered (in March 2004 application) claim 12:

**Claim 18 (Currently Amended)** A portfolio wherein the TEU's creating, reporting or modifying said portfolio have a quantity determined using the method of claim one.

Modified from originally (in March 2004 application) numbered claim 13:

**Claim 19 (Currently Amended)** The portfolio of ~~the foregoing~~ claim 18 wherein a TEU creating, reporting or modifying said portfolio have a quantity determined using the method of claim one as further modified by the additional limitation that there are at least two regimes and at least one parameter relating to a variable in the RS-VAR used to calculate a rate and one parameter relating to a variable in the RS-VAR used to calculate an equity variable have values that are different in at least two regimes. ♠

**Claim 20 (New)** A financial product wherein the TEU's creating, reporting or modifying said portfolio have a quantity determined using the method of claim one.

**Claim 21 (New)** The financial product of claim 20 wherein a TEU creating, reporting or modifying said portfolio have a quantity determined using

the method of claim one as further modified by the additional limitation that there are at least two regimes and at least one parameter relating to a variable in the RS-VAR used to calculate a rate and one parameter relating to a variable in the RS-VAR used to calculate an equity variable have values that are different in at least two regimes. ♠

The following two claims go after Claim 5.

**Claim 22 (New)** The method of claim 4 wherein the internet is used. ♠

**Claim 23 (New)** The method of claim 5 wherein the internet is used to transmit the TEUQ. ♠

**Claim 24 (New)** A computer containing any data produced by the method of claim one.

